

ROWE JOHN W
Form 4
December 28, 2005

FORM 4

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

OMB APPROVAL

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STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person *
ROWE JOHN W

(Last) (First) (Middle)

10 SOUTH DEARBORN STREET, 37TH FLOOR

(Street)

CHICAGO, IL 60603

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading Symbol
EXELON CORP [EXC]

3. Date of Earliest Transaction (Month/Day/Year)
12/23/2005

4. If Amendment, Date Original Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

___ Director ___ 10% Owner
 Officer (give title below) ___ Other (specify below)
Chairman, President and CEO

6. Individual or Joint/Group Filing(Check Applicable Line)
 Form filed by One Reporting Person
___ Form filed by More than One Reporting Person

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership Indirect Beneficial Ownership (Instr. 4)		
				(A) or (D)	Code	V	Amount	(D)	Price

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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SEC 1474 (9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security	2. Conversion or Exercise	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any	4. Transaction Code	5. Number of	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)	8. Price of Derivative Security
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2,201 2,223,120

Electro Rent Corporation

Term Loan, 6.98%, (USD LIBOR + 5.00%), Maturing January 31, 2024⁽⁴⁾

1,361 1,371,459

Entegris, Inc.

Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing April 30, 2021

160 160,838

Epicor Software Corporation

Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing June 1, 2022

1,225 1,232,486

Borrower/Tranche Description	Principal Amount*	Value
	(000 s omitted)	
Exact Merger Sub, LLC		
Term Loan, 5.94%, (3 mo. USD LIBOR + 4.25%), Maturing September 27, 2024	673	\$ 680,887
EXC Holdings III Corp.		
Term Loan, 5.16%, (6 mo. USD LIBOR + 3.50%), Maturing December 2, 2024	525	530,906
Eze Castle Software, Inc.		
Term Loan, 4.67%, (USD LIBOR + 3.00%), Maturing April 6, 2020 ⁽⁴⁾	2,454	2,468,289
Flexera Software, LLC		
Term Loan, Maturing February 26, 2025 ⁽⁵⁾	250	250,937
Go Daddy Operating Company, LLC		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing February 15, 2024	5,814	5,832,640
GrafTech Finance, Inc.		
Term Loan, 5.08%, (1 mo. USD LIBOR + 3.50%), Maturing February 12, 2025	2,000	2,002,500
GTCR Valor Companies, Inc.		
Term Loan, 4.94%, (3 mo. USD LIBOR + 3.25%), Maturing June 16, 2023	1,698	1,711,265
Term Loan, 3.50%, (3 mo. EURIBOR + 3.50%), Maturing June 20, 2023	EUR 499	613,228
Hyland Software, Inc.		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing July 1, 2022	2,999	3,024,206
Infoblox, Inc.		
Term Loan, 6.15%, (1 mo. USD LIBOR + 4.50%), Maturing November 7, 2023	2,088	2,114,617
Infor (US), Inc.		
Term Loan, 4.44%, (3 mo. USD LIBOR + 2.75%), Maturing February 1, 2022	7,231	7,249,228
Informatica Corporation		
Term Loan, 3.50%, (3 mo. EURIBOR + 3.50%), Maturing August 5, 2022	EUR 350	429,313
Term Loan, 4.94%, (3 mo. USD LIBOR + 3.25%), Maturing August 5, 2022	3,995	4,018,884
Lattice Semiconductor Corporation		
Term Loan, 5.83%, (1 mo. USD LIBOR + 4.25%), Maturing March 10, 2021	548	554,690
M/A-COM Technology Solutions Holdings, Inc.		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing May 17, 2024	1,300	1,286,150
MA FinanceCo., LLC		
Term Loan, 4.15%, (1 mo. USD LIBOR + 2.50%), Maturing November 19, 2021	3,050	3,053,098
	529	530,629

Explanation of Responses:

Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing June 21, 2024		
Microsemi Corporation		
Term Loan, 3.74%, (2 mo. USD LIBOR + 2.00%), Maturing January 15, 2023	537	539,896
MTS Systems Corporation		
Term Loan, 4.84%, (1 mo. USD LIBOR + 3.25%), Maturing July 5, 2023	1,350	1,362,052
Prometric Holdings, Inc.		
Term Loan, 4.77%, (3 mo. USD LIBOR + 3.00%), Maturing January 29, 2025	325	328,047
Renaissance Learning, Inc.		
Term Loan, 5.44%, (3 mo. USD LIBOR + 3.75%), Maturing April 9, 2021	2,219	2,236,547
Term Loan - Second Lien, 8.69%, (3 mo. USD LIBOR + 7.00%), Maturing April 11, 2022	250	251,562
Rocket Software, Inc.		
Term Loan, 5.94%, (3 mo. USD LIBOR + 4.25%), Maturing October 14, 2023	1,284	1,299,797
Seattle Spinco, Inc.		
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing June 21, 2024	3,571	3,583,467
SGS Cayman L.P.		
Term Loan, 7.07%, (3 mo. USD LIBOR + 5.38%), Maturing April 23, 2021	215	204,461
SkillSoft Corporation		
Term Loan, 6.40%, (1 mo. USD LIBOR + 4.75%), Maturing April 28, 2021	5,073	4,930,239
Solera, LLC		
Term Loan, Maturing March 3, 2023 ⁽⁵⁾	900	904,500
SS&C Technologies Holdings Europe S.a.r.l.		
Term Loan, Maturing February 28, 2025 ⁽⁵⁾	1,097	1,094,331

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
SS&C Technologies, Inc.		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing July 8, 2022	25	\$ 24,724
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing July 8, 2022	1,569	1,578,840
Term Loan, Maturing February 28, 2025 ⁽⁵⁾	3,128	3,148,125
SurveyMonkey, Inc.		
Term Loan, 6.20%, (3 mo. USD LIBOR + 4.50%), Maturing April 13, 2024	1,443	1,453,571
Sutherland Global Services, Inc.		
Term Loan, 7.07%, (3 mo. USD LIBOR + 5.38%), Maturing April 23, 2021	922	878,353
Switch, Ltd.		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing June 27, 2024	274	276,122
Syncsort Incorporated		
Term Loan, 6.69%, (3 mo. USD LIBOR + 5.00%), Maturing August 9, 2024	2,618	2,624,984
Tibco Software, Inc.		
Term Loan, 5.15%, (1 mo. USD LIBOR + 3.50%), Maturing December 4, 2020	546	548,447
TTM Technologies, Inc.		
Term Loan, Maturing September 27, 2024 ⁽⁵⁾	350	352,187
Uber Technologies		
Term Loan, 5.65%, (1 mo. USD LIBOR + 4.00%), Maturing July 13, 2023	4,349	4,385,407
Veritas Bermuda Ltd.		
Term Loan, 6.19%, (3 mo. USD LIBOR + 4.50%), Maturing January 27, 2023	2,440	2,430,285
VF Holding Corp.		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing June 30, 2023	3,014	3,043,794
Wall Street Systems Delaware, Inc.		
Term Loan, 4.00%, (2 mo. EURIBOR + 3.00%, Floor 1.00%), Maturing November 21, 2024	EUR 625	766,503
Term Loan, 4.65%, (2 mo. USD LIBOR + 3.00%), Maturing November 21, 2024	800	801,750
Western Digital Corporation		
Term Loan, 3.60%, (1 mo. USD LIBOR + 2.00%), Maturing April 29, 2023	1,702	1,712,915
		\$ 98,630,016
Equipment Leasing 0.7%		
Avolon TLB Borrower 1 (Luxembourg) S.a.r.l.		
	4,502	\$ 4,502,375

Term Loan, 3.84%, (1 mo. USD LIBOR + 2.25%), Maturing April 3, 2022

\$ 4,502,375

Financial Intermediaries 5.1%

Armor Holding II, LLC

Term Loan, 6.20%, (3 mo. USD LIBOR + 4.50%), Maturing June 26, 2020

2,421 \$ 2,433,862

Term Loan - Second Lien, 10.70%, (3 mo. USD LIBOR + 9.00%), Maturing December 26, 2020

1,425 1,432,125

Citco Funding, LLC

Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing March 31, 2022

2,856 2,884,765

Clipper Acquisitions Corp.

Term Loan, 3.62%, (2 mo. USD LIBOR + 2.00%), Maturing December 11, 2024

1,275 1,279,384

Ditech Holding Corporation

Term Loan, 7.65%, (1 mo. USD LIBOR + 6.00%), Maturing June 30, 2022

3,750 3,729,361

Donnelley Financial Solutions, Inc.

Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing October 2, 2023

291 293,250

EIG Management Company, LLC

Term Loan, Maturing January 30, 2025⁽⁵⁾

275 278,094

FinCo I, LLC

Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing December 27, 2022

1,271 1,287,113

Focus Financial Partners, LLC

Term Loan, 4.44%, (3 mo. USD LIBOR + 2.75%), Maturing July 3, 2024

1,197 1,203,982

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Freedom Mortgage Corporation		
Term Loan, 7.10%, (1 mo. USD LIBOR + 5.50%), Maturing February 23, 2022	2,016	\$ 2,041,081
Greenhill & Co., Inc.		
Term Loan, 5.38%, (USD LIBOR + 3.75%), Maturing October 12, 2022 ⁽⁴⁾	1,100	1,109,625
Guggenheim Partners, LLC		
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing July 21, 2023	1,261	1,270,016
Harbourvest Partners, LLC		
Term Loan, 4.08%, (1 mo. USD LIBOR + 2.50%), Maturing February 4, 2021	619	621,029
Term Loan, Maturing February 20, 2025 ⁽⁵⁾	600	600,750
LPL Holdings, Inc.		
Term Loan, 3.81%, (USD LIBOR + 2.25%), Maturing September 23, 2024 ⁽⁴⁾	1,493	1,498,106
MIP Delaware, LLC		
Term Loan, 4.69%, (3 mo. USD LIBOR + 3.00%), Maturing March 9, 2020	109	109,804
NXT Capital, Inc.		
Term Loan, 5.15%, (1 mo. USD LIBOR + 3.50%), Maturing November 22, 2022	2,847	2,897,196
Ocwen Financial Corporation		
Term Loan, 6.59%, (1 mo. USD LIBOR + 5.00%), Maturing December 5, 2020	401	403,639
Quality Care Properties, Inc.		
Term Loan, 6.90%, (1 mo. USD LIBOR + 5.25%), Maturing October 31, 2022	2,871	2,903,299
Sesac Holdco II, LLC		
Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing February 23, 2024	596	597,361
Victory Capital Management, Inc.		
Term Loan, 4.40%, (3 mo. USD LIBOR + 2.75%), Maturing February 7, 2025	365	366,103
Virtus Investment Partners, Inc.		
Term Loan, 4.09%, (1 mo. USD LIBOR + 2.50%), Maturing June 1, 2024	547	550,670
Walker & Dunlop, Inc.		
Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing December 11, 2020	2,174	2,201,017
		\$ 31,991,632
Food Products 4.3%		
Alphabet Holding Company, Inc.		
	2,594	\$ 2,507,590

Term Loan, 5.15%, (1 mo. USD LIBOR + 3.50%), Maturing September 26, 2024			
American Seafoods Group, LLC			
Term Loan, 4.39%, (1 mo. USD LIBOR + 2.75%), Maturing August 21, 2023		364	365,428
Badger Buyer Corp.			
Term Loan, 5.69%, (3 mo. USD LIBOR + 4.00%), Maturing September 26, 2024		374	378,271
Blue Buffalo Company Ltd.			
Term Loan, 3.65%, (1 mo. USD LIBOR + 2.00%), Maturing May 27, 2024		1,095	1,100,657
Del Monte Foods, Inc.			
Term Loan, 5.16%, (3 mo. USD LIBOR + 3.25%), Maturing February 18, 2021		1,239	1,053,213
Term Loan - Second Lien, 9.06%, (6 mo. USD LIBOR + 7.25%), Maturing August 18, 2021		1,500	965,000
Dole Food Company, Inc.			
Term Loan, 4.36%, (USD LIBOR + 2.75%), Maturing April 6, 2024 ⁽⁴⁾		1,876	1,886,134
Froneri International PLC			
Term Loan, 2.63%, (1 mo. EURIBOR + 2.63%), Maturing January 22, 2025	EUR	2,825	3,467,324
High Liner Foods Incorporated			
Term Loan, 4.93%, (3 mo. USD LIBOR + 3.25%), Maturing April 24, 2021		848	844,190
HLF Financing S.a.r.l.			
Term Loan, 7.15%, (1 mo. USD LIBOR + 5.50%), Maturing February 15, 2023		1,581	1,592,308
Jacobs Douwe Egberts International B.V.			
Term Loan, 2.75%, (3 mo. EURIBOR + 2.00%, Floor 0.75%), Maturing July 2, 2022	EUR	285	350,863

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Term Loan, 4.06%, (3 mo. USD LIBOR + 2.25%), Maturing July 2, 2022	2,074	\$ 2,089,889
JBS USA, LLC		
Term Loan, 4.10%, (3 mo. USD LIBOR + 2.50%), Maturing October 30, 2022	6,898	6,873,443
Nomad Foods Europe Midco Limited		
Term Loan, 3.84%, (1 mo. USD LIBOR + 2.25%), Maturing May 15, 2024	650	652,573
Pinnacle Foods Finance, LLC		
Term Loan, 3.58%, (1 mo. USD LIBOR + 2.00%), Maturing February 2, 2024	866	872,910
Post Holdings, Inc.		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing May 24, 2024	1,791	1,796,348
		\$ 26,796,141
Food Service 2.2%		
1011778 B.C. Unlimited Liability Company		
Term Loan, 3.92%, (USD LIBOR + 2.25%), Maturing February 16, 2024 ⁽⁴⁾	6,377	\$ 6,393,826
Aramark Services, Inc.		
Term Loan, 3.65%, (1 mo. USD LIBOR + 2.00%), Maturing March 11, 2025	975	983,125
IRB Holding Corp.		
Term Loan, 4.83%, (1 mo. USD LIBOR + 3.25%), Maturing February 5, 2025	900	909,900
NPC International, Inc.		
Term Loan, 5.15%, (2 mo. USD LIBOR + 3.50%), Maturing April 19, 2024	945	954,703
Pizza Hut Holdings, LLC		
Term Loan, 3.59%, (1 mo. USD LIBOR + 2.00%), Maturing June 16, 2023	1,062	1,069,122
Seminole Hard Rock Entertainment, Inc.		
Term Loan, 4.44%, (3 mo. USD LIBOR + 2.75%), Maturing May 14, 2020	287	288,649
TKC Holdings, Inc.		
Term Loan, 6.03%, (USD LIBOR + 4.25%), Maturing February 1, 2023 ⁽⁴⁾	1,117	1,131,217
Welbilt, Inc.		
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing March 3, 2023	1,772	1,789,534
		\$ 13,520,076
Food/Drug Retailers 1.5%		

Albertsons, LLC

Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing August 25, 2021	1,350	\$	1,334,670
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Term Loan, 4.67%, (3 mo. USD LIBOR + 3.00%), Maturing December 21, 2022	1,485		1,469,166
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Term Loan, 4.96%, (3 mo. USD LIBOR + 3.00%), Maturing June 22, 2023	4,013		3,959,739
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Diplomat Pharmacy, Inc.

Term Loan, 6.10%, (1 mo. USD LIBOR + 4.50%), Maturing December 12, 2024	586		595,459
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Holland & Barrett International

Term Loan, 5.77%, (3 mo. GBP LIBOR + 5.25%), Maturing August 4, 2024	GBP	450	608,441
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Term Loan, 4.25%, (3 mo. EURIBOR + 4.25%), Maturing August 9, 2024	EUR	450	543,739
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Supervalu, Inc.

Term Loan, 5.15%, (1 mo. USD LIBOR + 3.50%), Maturing June 8, 2024	251		249,531
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Term Loan, 5.15%, (1 mo. USD LIBOR + 3.50%), Maturing June 8, 2024	419		415,885
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		\$	9,176,630
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Forest Products 0.2%**Expera Specialty Solutions, LLC**

Term Loan, 5.90%, (1 mo. USD LIBOR + 4.25%), Maturing November 3, 2023	1,136	\$	1,155,498
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		\$	1,155,498
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Health Care 14.2%**Acadia Healthcare Company, Inc.**

Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing February 11, 2022	263	\$	264,538
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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
ADMI Corp.		
Term Loan, 5.57%, (3 mo. USD LIBOR + 3.75%), Maturing April 30, 2022	366	\$ 369,891
Akorn, Inc.		
Term Loan, 5.94%, (1 mo. USD LIBOR + 4.25%), Maturing April 16, 2021	1,935	1,926,336
Alliance Healthcare Services, Inc.		
Term Loan, 6.19%, (USD LIBOR + 4.50%), Maturing October 24, 2023 ⁽⁴⁾	875	880,104
Term Loan - Second Lien, 11.69%, (USD LIBOR + 10.00%), Maturing April 24, 2024 ⁽⁴⁾	525	530,250
Ardent Legacy Acquisitions, Inc.		
Term Loan, 7.15%, (1 mo. USD LIBOR + 5.50%), Maturing August 4, 2021	1,084	1,086,729
Argon Medical Devices, Inc.		
Term Loan, 5.40%, (1 mo. USD LIBOR + 3.75%), Maturing January 23, 2025	825	830,156
Auris Luxembourg III S.a.r.l.		
Term Loan, 4.69%, (3 mo. USD LIBOR + 3.00%), Maturing January 17, 2022	827	837,012
Avantor, Inc.		
Term Loan, 5.65%, (1 mo. USD LIBOR + 4.00%), Maturing November 21, 2024	1,325	1,339,768
Beaver-Visitec International, Inc.		
Term Loan, 6.69%, (3 mo. USD LIBOR + 5.00%), Maturing August 21, 2023	864	868,383
BioClinica, Inc.		
Term Loan, 6.00%, (3 mo. USD LIBOR + 4.25%), Maturing October 20, 2023	1,536	1,505,755
Carestream Dental Equipment, Inc.		
Term Loan, 4.94%, (3 mo. USD LIBOR + 3.25%), Maturing September 1, 2024	1,397	1,399,556
CeramTec Acquisition Corporation		
Term Loan, 4.73%, (3 mo. USD LIBOR + 2.75%), Maturing August 30, 2020	35	35,289
Certara L.P.		
Term Loan, 5.69%, (3 mo. USD LIBOR + 4.00%), Maturing August 3, 2024	998	1,009,969
CHG Healthcare Services, Inc.		
Term Loan, 4.77%, (USD LIBOR + 3.00%), Maturing June 7, 2023 ⁽⁴⁾	2,783	2,812,462
Community Health Systems, Inc.		
Term Loan, 4.73%, (3 mo. USD LIBOR + 2.75%), Maturing December 31, 2019	1,924	1,909,949
Term Loan, 4.98%, (3 mo. USD LIBOR + 3.00%), Maturing January 27, 2021	2,103	2,060,289
Concentra, Inc.		
Term Loan, 4.53%, (3 mo. USD LIBOR + 2.75%), Maturing June 1, 2022	611	616,816
Convatec, Inc.		
	644	647,723

Term Loan, 3.94%, (3 mo. USD LIBOR + 2.25%), Maturing October 31, 2023		
CPI Holdco, LLC		
Term Loan, 5.19%, (3 mo. USD LIBOR + 3.50%), Maturing March 21, 2024	720	727,434
CryoLife, Inc.		
Term Loan, 5.69%, (3 mo. USD LIBOR + 4.00%), Maturing November 14, 2024	525	532,219
DaVita HealthCare Partners, Inc.		
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing June 24, 2021	1,950	1,966,123
DJO Finance, LLC		
Term Loan, 4.92%, (USD LIBOR + 3.25%), Maturing June 8, 2020 ⁽⁴⁾	2,364	2,346,938
Envision Healthcare Corporation		
Term Loan, 4.65%, (USD LIBOR + 3.00%), Maturing December 1, 2023 ⁽⁴⁾	7,774	7,813,163
Equian, LLC		
Term Loan, 5.15%, (3 mo. USD LIBOR + 3.25%), Maturing May 20, 2024	673	677,095
Faenza Acquisition GmbH		
Term Loan, 4.73%, (3 mo. USD LIBOR + 2.75%), Maturing August 30, 2020	81	81,056
Term Loan, 4.73%, (3 mo. USD LIBOR + 2.75%), Maturing August 30, 2020	264	264,472
Genoa, a QoL Healthcare Company, LLC		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing October 28, 2023	2,123	2,140,015
GHX Ultimate Parent Corporation		
Term Loan, 4.69%, (3 mo. USD LIBOR + 3.00%), Maturing June 28, 2024	721	724,982

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Greatbatch Ltd.		
Term Loan, 4.83%, (1 mo. USD LIBOR + 3.25%), Maturing October 27, 2022	2,235	\$ 2,257,141
Grifols Worldwide Operations USA, Inc.		
Term Loan, 3.72%, (1 week USD LIBOR + 2.25%), Maturing January 31, 2025	3,697	3,715,126
INC Research, LLC		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing August 1, 2024	484	486,544
Indivior Finance S.a.r.l.		
Term Loan, 6.11%, (3 mo. USD LIBOR + 4.50%), Maturing December 18, 2022	3,425	3,465,672
Kindred Healthcare, Inc.		
Term Loan, 5.25%, (3 mo. USD LIBOR + 3.50%), Maturing April 9, 2021	1,592	1,600,236
Kinetic Concepts, Inc.		
Term Loan, 4.94%, (3 mo. USD LIBOR + 3.25%), Maturing February 2, 2024	2,935	2,948,826
KUEHG Corp.		
Term Loan, 5.44%, (3 mo. USD LIBOR + 3.75%), Maturing August 13, 2022	3,303	3,328,319
Term Loan - Second Lien, 9.94%, (1 week USD LIBOR + 8.25%), Maturing August 18, 2025	425	431,375
Medical Depot Holdings, Inc.		
Term Loan, 7.19%, (3 mo. USD LIBOR + 5.50%), Maturing January 3, 2023	780	736,612
Medical Solutions, LLC		
Term Loan, 5.90%, (1 mo. USD LIBOR + 4.25%), Maturing June 9, 2024	773	775,522
MMM Holdings, Inc.		
Term Loan, 10.82%, (3 mo. USD LIBOR + 8.75%), Maturing June 30, 2019	462	448,160
MPH Acquisition Holdings, LLC		
Term Loan, 4.69%, (3 mo. USD LIBOR + 3.00%), Maturing June 7, 2023	3,735	3,758,405
MSO of Puerto Rico, Inc.		
Term Loan, 10.82%, (3 mo. USD LIBOR + 8.75%), Maturing June 30, 2019	336	325,810
National Mentor Holdings, Inc.		
Term Loan, 4.69%, (3 mo. USD LIBOR + 3.00%), Maturing January 31, 2021	1,070	1,079,857
Navicure, Inc.		
Term Loan, 5.33%, (1 mo. USD LIBOR + 3.75%), Maturing November 1, 2024	675	679,219
New Millennium Holdco, Inc.		
Term Loan, 8.15%, (1 mo. USD LIBOR + 6.50%), Maturing December 21, 2020	560	196,110
Opal Acquisition, Inc.		
	3,193	3,080,992

Explanation of Responses:

Term Loan, 5.69%, (3 mo. USD LIBOR + 4.00%), Maturing November 27, 2020		
Ortho-Clinical Diagnostics S.A.		
Term Loan, 5.44%, (3 mo. USD LIBOR + 3.75%), Maturing June 30, 2021	3,674	3,703,325
Parexel International Corporation		
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing September 27, 2024	2,843	2,846,073
Press Ganey Holdings, Inc.		
Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing October 21, 2023	817	823,216
Prospect Medical Holdings, Inc.		
Term Loan, 7.00%, (1 week USD LIBOR + 5.50%), Maturing February 13, 2024	1,275	1,286,156
Quintiles IMS Incorporated		
Term Loan, 3.69%, (3 mo. USD LIBOR + 2.00%), Maturing March 7, 2024	1,223	1,231,810
Term Loan, 3.69%, (3 mo. USD LIBOR + 2.00%), Maturing January 17, 2025	998	1,004,981
RadNet, Inc.		
Term Loan, 5.49%, (3 mo. USD LIBOR + 3.75%), Maturing June 30, 2023	1,696	1,712,146
Select Medical Corporation		
Term Loan, 5.21%, (USD LIBOR + 3.50%), Maturing March 1, 2021 ⁽⁴⁾	1,787	1,801,387
Sotera Health Holdings, LLC		
Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing May 15, 2022	907	910,788
Surgery Center Holdings, Inc.		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing September 2, 2024	1,072	1,073,987

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Team Health Holdings, Inc.		
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing February 6, 2024	2,233	\$ 2,177,297
Tecomet, Inc.		
Term Loan, 5.28%, (3 mo. USD LIBOR + 3.50%), Maturing May 1, 2024	846	855,001
U.S. Anesthesia Partners, Inc.		
Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing June 23, 2024	1,245	1,253,049
Wink Holdco, Inc.		
Term Loan, 4.49%, (3 mo. USD LIBOR + 3.00%), Maturing December 2, 2024	500	499,375
		\$ 88,696,989
Home Furnishings 1.0%		
Bright Bidco B.V.		
Term Loan, 5.19%, (1 mo. USD LIBOR + 3.50%), Maturing June 30, 2024	1,493	\$ 1,517,219
Serta Simmons Bedding, LLC		
Term Loan, 5.22%, (3 mo. USD LIBOR + 3.50%), Maturing November 8, 2023	4,876	4,726,430
		\$ 6,243,649
Industrial Equipment 5.5%		
Apex Tool Group, LLC		
Term Loan, Maturing February 1, 2022 ⁽⁵⁾	2,650	\$ 2,654,733
Clark Equipment Company		
Term Loan, 4.19%, (3 mo. USD LIBOR + 2.50%), Maturing May 18, 2024	2,227	2,235,909
Coherent Holding GmbH		
Term Loan, 3.00%, (3 mo. EURIBOR + 2.25%, Floor 0.75%), Maturing November 7, 2023	EUR 880	1,085,295
Delachaux S.A.		
Term Loan, 5.19%, (3 mo. USD LIBOR + 3.50%), Maturing October 28, 2021	447	449,342
DexKo Global, Inc.		
Term Loan, 5.25%, (2 mo. USD LIBOR + 3.50%), Maturing July 24, 2024	923	932,683
DXP Enterprises, Inc.		
Term Loan, 7.15%, (1 mo. USD LIBOR + 5.50%), Maturing August 29, 2023	549	546,568
Engineered Machinery Holdings, Inc.		
Term Loan, 4.94%, (3 mo. USD LIBOR + 3.25%), Maturing July 19, 2024	1,275	1,280,977

Explanation of Responses:

EWT Holdings III Corp.			
Term Loan, 4.69%, (3 mo. USD LIBOR + 3.00%), Maturing December 20, 2024		1,655	1,672,249
Filtration Group Corporation			
Term Loan, 4.98%, (3 mo. USD LIBOR + 3.00%), Maturing November 21, 2020		643	649,946
Gardner Denver, Inc.			
Term Loan, 3.00%, (3 mo. EURIBOR + 3.00%), Maturing July 30, 2024	EUR	432	527,882
Term Loan, 4.44%, (3 mo. USD LIBOR + 2.75%), Maturing July 30, 2024		1,421	1,427,754
Gates Global, LLC			
Term Loan, 3.00%, (3 mo. EURIBOR + 3.00%), Maturing April 1, 2024	EUR	943	1,154,397
Term Loan, 4.44%, (3 mo. USD LIBOR + 2.75%), Maturing April 1, 2024		4,686	4,723,553
Hayward Industries, Inc.			
Term Loan, 5.15%, (1 mo. USD LIBOR + 3.50%), Maturing August 5, 2024		499	501,789
Husky Injection Molding Systems Ltd.			
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing June 30, 2021		2,699	2,709,777
Milacron, LLC			
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing September 28, 2023		2,963	2,976,036
Paladin Brands Holding, Inc.			
Term Loan, 7.19%, (1 mo. USD LIBOR + 5.50%), Maturing August 15, 2022		1,362	1,378,582
Rexnord, LLC			
Term Loan, 3.85%, (1 mo. USD LIBOR + 2.25%), Maturing August 21, 2024		2,523	2,542,462

Borrower/Tranche Description	Principal Amount*	Value
	(000 s omitted)	
Robertshaw US Holding Corp.		
Term Loan, Maturing February 19, 2025 ⁽⁵⁾	1,075	\$ 1,086,758
Signode Industrial Group US, Inc.		
Term Loan, 4.42%, (1 mo. USD LIBOR + 2.75%), Maturing May 4, 2021	973	975,233
Tank Holding Corp.		
Term Loan, 5.93%, (USD LIBOR + 4.25%), Maturing March 16, 2022 ⁽⁴⁾	1,160	1,165,811
Thermon Industries, Inc.		
Term Loan, 5.33%, (1 mo. USD LIBOR + 3.75%), Maturing October 24, 2024	400	404,000
Wittur GmbH		
Term Loan, 5.00%, (3 mo. EURIBOR + 4.00%, Floor 1.00%), Maturing March 31, 2022	EUR 1,000	1,233,944
		\$ 34,315,680

Insurance 4.4%**Alliant Holdings I, Inc.**

Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing August 12, 2022	2,589	\$ 2,605,494
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AmWINS Group, Inc.

Term Loan, 4.38%, (1 mo. USD LIBOR + 2.75%), Maturing January 25, 2024	2,351	2,367,121
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Asurion, LLC

Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing August 4, 2022	5,388	5,418,742
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Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing November 3, 2023	2,400	2,411,927
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Term Loan - Second Lien, 7.65%, (1 mo. USD LIBOR + 6.00%), Maturing August 4, 2025	1,725	1,773,516
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Cunningham Lindsey U.S., Inc.

Term Loan, 5.44%, (3 mo. USD LIBOR + 3.75%), Maturing December 10, 2019	613	612,357
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Term Loan - Second Lien, 9.69%, (3 mo. USD LIBOR + 8.00%), Maturing June 10, 2020	1,000	998,750
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Financiere CEP

Term Loan, 4.25%, (1 mo. EURIBOR + 4.25%), Maturing December 13, 2024	EUR 550	662,612
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Hub International Limited

Term Loan, 4.84%, (3 mo. USD LIBOR + 3.00%), Maturing October 2, 2020	4,161	4,183,175
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NFP Corp.

Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing January 8, 2024	2,239	2,250,935
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Sedgwick Claims Management Services, Inc.

Term Loan, Maturing March 1, 2021 ⁽⁵⁾	1,175	1,176,679
USI, Inc.		
Term Loan, 4.69%, (3 mo. USD LIBOR + 3.00%), Maturing May 16, 2024	3,092	3,094,183
		\$ 27,555,491
Leisure Goods/Activities/Movies 6.0%		
AMC Entertainment, Inc.		
Term Loan, 3.84%, (1 mo. USD LIBOR + 2.25%), Maturing December 15, 2022	2,322	\$ 2,332,300
Term Loan, 3.84%, (1 mo. USD LIBOR + 2.25%), Maturing December 15, 2023	594	596,228
Ancestry.com Operations, Inc.		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing October 19, 2023	3,202	3,220,821
Bombardier Recreational Products, Inc.		
Term Loan, 4.15%, (1 mo. USD LIBOR + 2.50%), Maturing June 30, 2023	4,802	4,856,676
Bright Horizons Family Solutions, Inc.		
Term Loan, 3.65%, (1 mo. USD LIBOR + 2.00%), Maturing November 7, 2023	1,575	1,585,489
CDS U.S. Intermediate Holdings, Inc.		
Term Loan, 5.44%, (3 mo. USD LIBOR + 3.75%), Maturing July 8, 2022	1,447	1,446,854
Cineworld Limited		
Term Loan, Maturing February 18, 2025 ⁽⁵⁾	EUR 925	1,132,229
Term Loan, Maturing February 18, 2025 ⁽⁵⁾	2,175	2,174,698

Borrower/Tranche Description	Principal Amount*	Value
	(000 s omitted)	
ClubCorp Club Operations, Inc.		
Term Loan, 4.94%, (3 mo. USD LIBOR + 3.25%), Maturing September 18, 2024	1,910	\$ 1,923,725
Delta 2 (LUX) S.a.r.l.		
Term Loan, 4.15%, (1 mo. USD LIBOR + 2.50%), Maturing February 1, 2024	1,780	1,782,749
Emerald Expositions Holding, Inc.		
Term Loan, 4.42%, (3 mo. USD LIBOR + 2.75%), Maturing May 22, 2024	1,244	1,255,799
Etraveli Holding AB		
Term Loan, 4.75%, (3 mo. EURIBOR + 4.75%), Maturing November 24, 2024	EUR 850	1,020,797
Lindblad Expeditions, Inc.		
Term Loan, 6.34%, (6 mo. USD LIBOR + 4.50%), Maturing May 8, 2021	198	200,075
Term Loan, 6.34%, (6 mo. USD LIBOR + 4.50%), Maturing May 8, 2021	1,535	1,550,578
Live Nation Entertainment, Inc.		
Term Loan, 3.94%, (1 mo. USD LIBOR + 2.25%), Maturing October 31, 2023	2,812	2,837,893
Match Group, Inc.		
Term Loan, 4.09%, (1 mo. USD LIBOR + 2.50%), Maturing November 16, 2022	558	561,647
Sabre GBLB, Inc.		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing February 22, 2024	1,050	1,054,519
SeaWorld Parks & Entertainment, Inc.		
Term Loan, 4.69%, (3 mo. USD LIBOR + 3.00%), Maturing March 31, 2024	1,964	1,959,582
SRAM, LLC		
Term Loan, 4.93%, (USD LIBOR + 3.25%), Maturing March 15, 2024 ⁽⁴⁾	1,977	1,981,543
Steinway Musical Instruments, Inc.		
Term Loan, 5.34%, (1 mo. USD LIBOR + 3.75%), Maturing February 13, 2025	925	930,781
UFC Holdings, LLC		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing August 18, 2023	1,555	1,565,033
WMG Acquisition Corp.		
Term Loan, 3.83%, (1 mo. USD LIBOR + 2.25%), Maturing November 1, 2023	1,493	1,499,970
		\$ 37,469,986

Lodging and Casinos 5.2%
Amaya Holdings B.V.

Explanation of Responses:

Term Loan, 5.19%, (3 mo. USD LIBOR + 3.50%), Maturing August 1, 2021	4,648	\$	4,685,146
Term Loan - Second Lien, 8.69%, (3 mo. USD LIBOR + 7.00%), Maturing August 1, 2022	923		931,317
Aristocrat Leisure Limited			
Term Loan, 3.74%, (3 mo. USD LIBOR + 2.00%), Maturing October 19, 2024	1,275		1,282,437
Boyd Gaming Corporation			
Term Loan, 3.97%, (1 week USD LIBOR + 2.50%), Maturing September 15, 2023	1,038		1,044,245
CityCenter Holdings, LLC			
Term Loan, 4.15%, (1 mo. USD LIBOR + 2.50%), Maturing April 18, 2024	2,164		2,176,976
Cyan Blue Holdco 3 Limited			
Term Loan, 4.94%, (3 mo. USD LIBOR + 3.25%), Maturing August 23, 2024	299		300,925
Eldorado Resorts, LLC			
Term Loan, 3.95%, (USD LIBOR + 2.25%), Maturing April 17, 2024 ⁽⁴⁾	891		892,716
ESH Hospitality, Inc.			
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing August 30, 2023	1,365		1,374,684
Four Seasons Hotels Limited			
Term Loan, 4.15%, (1 mo. USD LIBOR + 2.50%), Maturing November 30, 2023	1,015		1,022,572
Gateway Casinos & Entertainment Limited			
Term Loan, 5.44%, (3 mo. USD LIBOR + 3.75%), Maturing February 22, 2023	423		424,461
Golden Nugget, Inc.			
Term Loan, 4.98%, (USD LIBOR + 3.25%), Maturing October 4, 2023 ⁽⁴⁾	4,634		4,676,312

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Hanjin International Corp.		
Term Loan, 4.23%, (3 mo. USD LIBOR + 2.50%), Maturing September 20, 2020	550	\$ 553,094
Hilton Worldwide Finance, LLC		
Term Loan, 3.62%, (1 mo. USD LIBOR + 2.00%), Maturing October 25, 2023	4,685	4,716,733
La Quinta Intermediate Holdings, LLC		
Term Loan, 4.47%, (3 mo. USD LIBOR + 2.75%), Maturing April 14, 2021	1,057	1,061,402
MGM Growth Properties Operating Partnership L.P.		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing April 25, 2023	2,063	2,075,962
Playa Resorts Holding B.V.		
Term Loan, 5.00%, (USD LIBOR + 3.25%), Maturing April 29, 2024 ⁽⁴⁾	2,341	2,357,036
Tropicana Entertainment, Inc.		
Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing November 27, 2020	184	185,380
VICI Properties 1, LLC		
Term Loan, 3.60%, (1 mo. USD LIBOR + 2.00%), Maturing December 20, 2024	2,315	2,329,721
		\$ 32,091,119
Nonferrous Metals/Minerals 1.5%		
Dynacast International, LLC		
Term Loan, 4.94%, (3 mo. USD LIBOR + 3.25%), Maturing January 28, 2022	1,326	\$ 1,337,118
Fairmount Santrol, Inc.		
Term Loan, 7.69%, (3 mo. USD LIBOR + 6.00%), Maturing November 1, 2022	1,900	1,914,250
Global Brass & Copper, Inc.		
Term Loan, 4.94%, (1 mo. USD LIBOR + 3.25%), Maturing July 18, 2023	913	924,856
Murray Energy Corporation		
Term Loan, 8.94%, (3 mo. USD LIBOR + 7.25%), Maturing April 16, 2020	2,100	1,851,607
New Day Aluminum, LLC		
Term Loan, 10.00%, (4.00% Cash, 6.00% PIK), Maturing October 28, 2020 ⁽³⁾⁽⁷⁾	64	38,650
Noranda Aluminum Acquisition Corporation		
Term Loan, 0.00%, Maturing February 28, 2019 ⁽³⁾⁽⁶⁾	1,003	109,301
Oxbow Carbon, LLC		
Term Loan, 5.40%, (1 mo. USD LIBOR + 3.75%), Maturing January 4, 2023	700	709,625
	800	812,000

Explanation of Responses:

Term Loan - Second Lien, 9.15%, (1 mo. USD LIBOR + 7.50%), Maturing January 4, 2024			
Rain Carbon GmbH			
Term Loan, 3.00%, (3 mo. EURIBOR + 3.00%), Maturing January 16, 2025	EUR	1,025	1,256,440
United Central Industrial Supply Company, LLC			
Term Loan - Second Lien, 15.00%, (0.00% Cash, 15.00% PIK), Maturing April 9, 2019 ⁽³⁾⁽⁷⁾		641	385,862
			\$ 9,339,709
Oil and Gas 3.7%			
Ameriforge Group, Inc.			
Term Loan, 10.69%, (3 mo. USD LIBOR + 9.00%) 9.69% Cash, 1.00% PIK), Maturing June 8, 2022		771	\$ 832,909
BCP Raptor, LLC			
Term Loan, 6.04%, (USD LIBOR + 4.25%), Maturing June 24, 2024 ⁽⁴⁾		771	778,475
Bronco Midstream Funding, LLC			
Term Loan, 5.87%, (3 mo. USD LIBOR + 4.00%), Maturing August 15, 2020		1,723	1,745,789
CITGO Petroleum Corporation			
Term Loan, 5.19%, (3 mo. USD LIBOR + 3.50%), Maturing July 29, 2021		1,064	1,061,257
Crestwood Holdings, LLC			
Term Loan, 9.59%, (3 mo. USD LIBOR + 8.00%), Maturing June 19, 2019		961	963,759
Fieldwood Energy, LLC			
DIP Loan, 0.50%, Maturing August 14, 2018 ⁽²⁾		56	54,280

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Term Loan, 4.57%, (3 mo. USD LIBOR + 2.88%), Maturing September 28, 2018	1,125	\$ 1,123,406
Term Loan, 8.69%, (3 mo. USD LIBOR + 7.00%), Maturing August 31, 2020	1,350	1,346,625
Term Loan, 0.00%, Maturing September 30, 2020 ⁽⁶⁾	727	650,579
Term Loan - Second Lien, 0.00%, Maturing September 30, 2020 ⁽⁶⁾	973	158,128
Green Plains Renewable Energy, Inc.		
Term Loan, 7.15%, (1 mo. USD LIBOR + 5.50%), Maturing August 18, 2023	1,097	1,115,080
Medallion Midland Acquisition, LLC		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing October 30, 2024	675	676,688
MEG Energy Corp.		
Term Loan, 5.20%, (3 mo. USD LIBOR + 3.50%), Maturing December 31, 2023	7,589	7,614,811
Paragon Offshore Finance Company		
Term Loan, 0.00%, Maturing July 18, 2021 ⁽³⁾⁽⁶⁾	8	0
Term Loan, 7.73%, (3 mo. USD LIBOR + 6.00% (1.00% Cash, 6.73% PIK)), Maturing July 18, 2022	60	50,792
PSC Industrial Holdings Corp.		
Term Loan, 5.84%, (1 mo. USD LIBOR + 4.25%), Maturing October 3, 2024	775	775,000
Term Loan - Second Lien, 10.09%, (1 mo. USD LIBOR + 8.50%), Maturing October 3, 2025	425	418,625
Sheridan Investment Partners II L.P.		
Term Loan, 5.49%, (USD LIBOR + 3.50%), Maturing December 16, 2020 ⁽⁴⁾	39	33,556
Term Loan, 5.49%, (USD LIBOR + 3.50%), Maturing December 16, 2020 ⁽⁴⁾	104	89,976
Term Loan, 5.49%, (USD LIBOR + 3.50%), Maturing December 16, 2020 ⁽⁴⁾	746	646,808
Sheridan Production Partners I, LLC		
Term Loan, 5.01%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019	124	106,063
Term Loan, 5.01%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019	203	173,644
Term Loan, 5.01%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019	1,531	1,310,443
Ultra Resources, Inc.		
Term Loan, 4.59%, (1 mo. USD LIBOR + 3.00%), Maturing April 12, 2024	1,550	1,547,579
		\$ 23,274,272

Packaging & Containers 0.1%
Crown Holdings, Inc.

Explanation of Responses:

Term Loan, Maturing January 18, 2025 ⁽⁵⁾	EUR	625	\$	771,364
			\$	771,364

Publishing 1.9%**Ascend Learning, LLC**

Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing July 12, 2024		1,222	\$	1,227,666
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Getty Images, Inc.

Term Loan, 5.19%, (3 mo. USD LIBOR + 3.50%), Maturing October 18, 2019		4,353		4,186,974
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Harland Clarke Holdings Corp.

Term Loan, 6.44%, (3 mo. USD LIBOR + 4.75%), Maturing November 3, 2023		976		987,764
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Lamar Media Corporation

Term Loan, Maturing February 16, 2025 ⁽⁵⁾		575		578,683
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LSC Communications, Inc.

Term Loan, 7.15%, (1 mo. USD LIBOR + 5.50%), Maturing September 30, 2022		1,104		1,115,208
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Merrill Communications, LLC

Term Loan, 7.02%, (3 mo. USD LIBOR + 5.25%), Maturing June 1, 2022		591		596,526
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Multi Color Corporation

Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing October 31, 2024		350		352,188
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ProQuest, LLC

Term Loan, 5.40%, (1 mo. USD LIBOR + 3.75%), Maturing October 24, 2021		1,948		1,974,287
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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Tweddle Group, Inc.		
Term Loan, 7.77%, (3 mo. USD LIBOR + 6.00%), Maturing October 24, 2022	831	\$ 818,781
		\$ 11,838,077
Radio and Television 4.5%		
ALM Media Holdings, Inc.		
Term Loan, 6.19%, (3 mo. USD LIBOR + 4.50%), Maturing July 31, 2020	436	\$ 381,855
CBS Radio, Inc.		
Term Loan, 4.62%, (3 mo. USD LIBOR + 2.75%), Maturing November 17, 2024	1,631	1,643,269
Cumulus Media Holdings, Inc.		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing December 23, 2020	4,399	3,854,723
E.W. Scripps Company (The)		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing October 2, 2024	399	401,161
Entravision Communications Corporation		
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing November 29, 2024	1,172	1,176,214
Gray Television, Inc.		
Term Loan, 3.83%, (1 mo. USD LIBOR + 2.25%), Maturing February 7, 2024	272	274,097
Hubbard Radio, LLC		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing May 27, 2022	543	546,738
iHeartCommunications, Inc.		
Term Loan, 8.44%, (3 mo. USD LIBOR + 6.75%), Maturing January 30, 2019	2,132	1,694,257
Term Loan, 9.19%, (3 mo. USD LIBOR + 7.50%), Maturing July 30, 2019	364	285,566
Mission Broadcasting, Inc.		
Term Loan, 4.07%, (1 mo. USD LIBOR + 2.50%), Maturing January 17, 2024	333	333,992
Nexstar Broadcasting, Inc.		
Term Loan, 4.07%, (1 mo. USD LIBOR + 2.50%), Maturing January 17, 2024	2,614	2,623,307
Radio Systems Corporation		
Term Loan, 5.15%, (1 mo. USD LIBOR + 3.50%), Maturing May 2, 2024	448	450,548
Raycom TV Broadcasting, LLC		
Term Loan, 3.87%, (1 mo. USD LIBOR + 2.25%), Maturing August 23, 2024	1,172	1,174,993
Sinclair Television Group, Inc.		
Term Loan, 3.90%, (1 mo. USD LIBOR + 2.25%), Maturing January 3, 2024	548	549,052
Term Loan, Maturing December 12, 2024 ⁽⁵⁾	3,200	3,214,000
Univision Communications, Inc.		

Explanation of Responses:

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Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing March 15, 2024	9,680	9,577,637
		\$ 28,181,409
Retailers (Except Food and Drug) 6.0%		
Ascena Retail Group, Inc.		
Term Loan, 6.19%, (1 mo. USD LIBOR + 4.50%), Maturing August 21, 2022	2,376	\$ 2,140,624
Bass Pro Group, LLC		
Term Loan, 6.65%, (1 mo. USD LIBOR + 5.00%), Maturing September 25, 2024	1,421	1,423,925
BJ's Wholesale Club, Inc.		
Term Loan, 5.08%, (1 mo. USD LIBOR + 3.50%), Maturing February 3, 2024	1,067	1,066,404
CDW, LLC		
Term Loan, 3.70%, (3 mo. USD LIBOR + 2.00%), Maturing August 17, 2023	4,981	5,004,314
Coinamatic Canada, Inc.		
Term Loan, 4.90%, (1 mo. USD LIBOR + 3.25%), Maturing May 14, 2022	47	47,578
David's Bridal, Inc.		
Term Loan, 5.70%, (3 mo. USD LIBOR + 4.00%), Maturing October 11, 2019	2,106	1,814,569
Evergreen Acqco 1 L.P.		
Term Loan, 5.49%, (3 mo. USD LIBOR + 3.75%), Maturing July 9, 2019	2,403	2,314,854
Global Appliance, Inc.		
Term Loan, 5.65%, (1 mo. USD LIBOR + 4.00%), Maturing September 29, 2024	1,047	1,063,740

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Go Wireless, Inc.		
Term Loan, 8.16%, (3 mo. USD LIBOR + 6.50%), Maturing December 22, 2024	800	\$ 805,500
Harbor Freight Tools USA, Inc.		
Term Loan, 4.15%, (1 mo. USD LIBOR + 2.50%), Maturing August 18, 2023	574	575,758
J. Crew Group, Inc.		
Term Loan, 4.66%, (USD LIBOR + 3.00%), Maturing March 5, 2021 ⁽³⁾⁽⁴⁾	3,171	1,980,195
LSF9 Atlantis Holdings, LLC		
Term Loan, 7.57%, (1 mo. USD LIBOR + 6.00%), Maturing May 1, 2023	1,086	1,092,870
Men s Warehouse, Inc. (The)		
Term Loan, 5.15%, (USD LIBOR + 3.50%), Maturing June 18, 2021 ⁽⁴⁾	1,380	1,387,209
Michaels Stores, Inc.		
Term Loan, 4.38%, (1 mo. USD LIBOR + 2.75%), Maturing January 30, 2023	2,090	2,101,411
Neiman Marcus Group Ltd., LLC		
Term Loan, 4.83%, (1 mo. USD LIBOR + 3.25%), Maturing October 25, 2020	2,313	1,967,206
Party City Holdings, Inc.		
Term Loan, 4.47%, (USD LIBOR + 2.75%), Maturing August 19, 2022 ⁽⁴⁾	1,300	1,305,146
PetSmart, Inc.		
Term Loan, 4.57%, (1 mo. USD LIBOR + 3.00%), Maturing March 11, 2022	4,386	3,595,443
PFS Holding Corporation		
Term Loan, 5.15%, (1 mo. USD LIBOR + 3.50%), Maturing January 31, 2021	2,382	1,762,314
Pier 1 Imports (U.S.), Inc.		
Term Loan, 5.19%, (3 mo. USD LIBOR + 3.50%), Maturing April 30, 2021	555	529,906
Rent-A-Center, Inc.		
Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing March 19, 2021	124	123,868
Staples, Inc.		
Term Loan, 5.79%, (3 mo. USD LIBOR + 4.00%), Maturing September 12, 2024	673	669,567
Toys R Us Property Company I, LLC		
Term Loan, 6.65%, (1 mo. USD LIBOR + 5.00%), Maturing August 21, 2019	2,575	2,297,809
Vivid Seats Ltd.		
Term Loan, 5.65%, (1 mo. USD LIBOR + 4.00%), Maturing June 30, 2024	2,117	2,128,776
		\$ 37,198,986
Steel 0.7%		
Atkore International, Inc.		
Term Loan, 4.45%, (3 mo. USD LIBOR + 2.75%), Maturing December 22, 2023	1,425	\$ 1,435,688

Explanation of Responses:

Neenah Foundry Company

Term Loan, 8.22%, (2 mo. USD LIBOR + 6.50%), Maturing December 13, 2022	875	895,781
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Phoenix Services International, LLC

Term Loan, Maturing January 26, 2025 ⁽⁵⁾	900	906,188
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Zekelman Industries, Inc.

Term Loan, 4.41%, (3 mo. USD LIBOR + 2.75%), Maturing June 14, 2021	1,242	1,250,889
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	\$	4,488,546
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Surface Transport 0.8%**Agro Merchants NAI Holdings, LLC**

Term Loan, 5.40%, (1 mo. USD LIBOR + 3.75%), Maturing December 6, 2024	400	\$ 405,000
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Hertz Corporation (The)

Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing June 30, 2023	1,130	1,131,640
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Kenan Advantage Group, Inc.

Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing July 31, 2022	120	120,380
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Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing July 31, 2022	395	395,856
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PODS, LLC

Term Loan, 4.58%, (1 mo. USD LIBOR + 3.00%), Maturing December 6, 2024	673	678,923
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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Stena International S.a.r.l.		
Term Loan, 4.70%, (3 mo. USD LIBOR + 3.00%), Maturing March 3, 2021	1,684	\$ 1,621,211
XPO Logistics, Inc.		
Term Loan, Maturing February 24, 2025 ⁽⁵⁾	650	652,148
		\$ 5,005,158
Telecommunications 5.8%		
CenturyLink, Inc.		
Term Loan, 4.40%, (1 mo. USD LIBOR + 2.75%), Maturing January 31, 2025	5,575	\$ 5,496,950
Colorado Buyer, Inc.		
Term Loan, 4.78%, (3 mo. USD LIBOR + 3.00%), Maturing May 1, 2024	1,696	1,707,333
Consolidated Communications, Inc.		
Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing October 4, 2023	1,167	1,152,410
Digicel International Finance Limited		
Term Loan, 5.02%, (3 mo. USD LIBOR + 3.25%), Maturing May 28, 2024	1,820	1,826,126
eircom Finco S.a.r.l.		
Term Loan, 3.25%, (1 mo. EURIBOR + 3.25%), Maturing April 19, 2024	EUR 2,075	2,537,829
Frontier Communications Corp.		
Term Loan, 5.40%, (1 mo. USD LIBOR + 3.75%), Maturing June 15, 2024	2,065	2,038,817
Gamma Infrastructure III B.V.		
Term Loan, Maturing December 28, 2024 ⁽⁵⁾	EUR 825	1,009,017
Global Eagle Entertainment, Inc.		
Term Loan, 9.36%, (6 mo. USD LIBOR + 7.50%), Maturing January 6, 2023	2,269	2,297,662
Intelsat Jackson Holdings S.A.		
Term Loan, 6.46%, (3 mo. USD LIBOR + 4.50%), Maturing January 14, 2024	1,600	1,634,000
IPC Corp.		
Term Loan, 6.28%, (3 mo. USD LIBOR + 4.50%), Maturing August 6, 2021	1,230	1,210,299
Mitel Networks Corporation		
Term Loan, 5.40%, (2 mo. USD LIBOR + 3.75%), Maturing September 25, 2023	474	480,031
Onvoy, LLC		
Term Loan, 6.19%, (3 mo. USD LIBOR + 4.50%), Maturing February 10, 2024	1,787	1,715,040
Sprint Communications, Inc.		
	3,772	3,776,686

Term Loan, 4.19%, (1 mo. USD LIBOR + 2.50%), Maturing
February 2, 2024

Syniverse Holdings, Inc.

Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing
April 23, 2019

1,967 1,977,152

Term Loan, 4.65%, (1 mo. USD LIBOR + 3.00%), Maturing
April 23, 2019

2,108 2,128,354

Telesat Canada

Term Loan, 4.70%, (3 mo. USD LIBOR + 3.00%), Maturing
November 17, 2023

5,308 5,347,757

\$ 36,335,463

Utilities 2.6%

Calpine Construction Finance Company L.P.

Term Loan, 4.15%, (1 mo. USD LIBOR + 2.50%), Maturing
January 15, 2025

968 \$ 971,655

Calpine Corporation

Term Loan, 4.20%, (3 mo. USD LIBOR + 2.50%), Maturing
January 15, 2024

3,437 3,449,495

Dayton Power & Light Company (The)

Term Loan, 3.65%, (1 mo. USD LIBOR + 2.00%), Maturing
August 24, 2022

619 622,037

Granite Acquisition, Inc.

Term Loan, 5.19%, (3 mo. USD LIBOR + 3.50%), Maturing
December 19, 2021

121 122,901

Term Loan, 5.19%, (3 mo. USD LIBOR + 3.50%), Maturing
December 19, 2021

2,675 2,712,783

Invenergy Thermal Operating I, LLC

Term Loan, 7.19%, (3 mo. USD LIBOR + 5.50%), Maturing
October 19, 2022

956 918,069

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Lightstone Generation, LLC		
Term Loan, 5.40%, (1 mo. USD LIBOR + 3.75%), Maturing January 30, 2024	101	\$ 102,219
Term Loan, 5.40%, (1 mo. USD LIBOR + 3.75%), Maturing January 30, 2024	1,598	1,609,824
Lonestar Generation, LLC		
Term Loan, 6.01%, (3 mo. USD LIBOR + 4.25%), Maturing February 22, 2021	1,354	1,345,997
Longview Power, LLC		
Term Loan, 7.78%, (3 mo. USD LIBOR + 6.00%), Maturing April 13, 2021	3,218	2,678,569
Talen Energy Supply, LLC		
Term Loan, 5.65%, (1 mo. USD LIBOR + 4.00%), Maturing July 15, 2023	1,094	1,102,467
Term Loan, 5.65%, (1 mo. USD LIBOR + 4.00%), Maturing April 15, 2024	793	793,956
		\$ 16,429,972
Total Senior Floating-Rate Loans (identified cost \$881,921,192)		\$ 877,912,602

Corporate Bonds & Notes 5.2%

Security	Principal Amount* (000 s omitted)	Value
Aerospace and Defense 0.0%		
Huntington Ingalls Industries, Inc.		
5.00%, 11/15/25 ⁽⁹⁾	10	\$ 10,631
Orbital ATK, Inc.		
5.25%, 10/1/21	45	46,181
TransDigm, Inc.		
6.00%, 7/15/22	85	87,232
6.50%, 7/15/24	80	82,700
		\$ 226,744
Automotive 0.0%		
General Motors Financial Co., Inc.		
3.25%, 5/15/18	10	\$ 10,015
		\$ 10,015
Brokerage/Securities Dealers/Investment Houses 0.0%		
Alliance Data Systems Corp.		
6.375%, 4/1/20 ⁽⁹⁾	30	\$ 30,144

Explanation of Responses:

		\$	30,144
Building and Development	0.1%		
HD Supply, Inc.			
5.75%, 4/15/24 ⁽⁹⁾		15	\$ 15,769
Hillman Group, Inc. (The)			
6.375%, 7/15/22 ⁽⁹⁾		55	53,900
Reliance Intermediate Holdings, L.P.			
6.50%, 4/1/23 ⁽⁹⁾		120	126,000
Standard Industries, Inc.			
6.00%, 10/15/25 ⁽⁹⁾		50	53,062
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.			
4.375%, 6/15/19		45	45,338
5.875%, 6/15/24		60	62,250

Security	Principal Amount*		Value
	(000 s omitted)		
VICI Properties 1, LLC/VICI FC, Inc.			
8.00%, 10/15/23	25	\$	27,500
		\$	383,819
Business Equipment and Services 0.0%			
First Data Corp.			
7.00%, 12/1/23 ⁽⁹⁾	155	\$	163,331
5.00%, 1/15/24 ⁽⁹⁾	20		20,200
FTI Consulting, Inc.			
6.00%, 11/15/22	40		41,200
ServiceMaster Co., LLC (The)			
7.45%, 8/15/27	45		48,825
		\$	273,556
Cable and Satellite Television 0.2%			
Cablevision Systems Corp.			
5.875%, 9/15/22	15	\$	15,038
CCO Holdings, LLC/CCO Holdings Capital Corp.			
5.25%, 9/30/22	160		163,200
5.75%, 1/15/24	10		10,200
5.375%, 5/1/25 ⁽⁹⁾	95		95,594
5.75%, 2/15/26 ⁽⁹⁾	45		45,731
CSC Holdings, LLC			
5.25%, 6/1/24	10		9,650
DISH DBS Corp.			
6.75%, 6/1/21	120		123,600
5.875%, 7/15/22	30		29,362
5.875%, 11/15/24	5		4,694
Virgin Media Secured Finance PLC			
5.50%, 1/15/25 ⁽⁹⁾	625		632,031
		\$	1,129,100
Chemicals and Plastics 0.6%			
Avantor, Inc.			
6.00%, 10/1/24 ⁽⁹⁾	1,425	\$	1,428,562
Hexion, Inc.			
6.625%, 4/15/20	2,000		1,870,000
Platform Specialty Products Corp.			
6.50%, 2/1/22 ⁽⁹⁾	45		46,294
Tronox Finance, LLC			
7.50%, 3/15/22 ⁽⁹⁾	25		26,000
W.R. Grace & Co.			
5.125%, 10/1/21 ⁽⁹⁾	30		31,125

5.625%, 10/1/24 ⁽⁹⁾	15		15,806
		\$	3,417,787
Conglomerates 0.0% ⁽⁸⁾			
Spectrum Brands, Inc.			
6.625%, 11/15/22	35	\$	36,269
5.75%, 7/15/25	75		77,625
		\$	113,894

	Principal Amount* (000 s omitted)	Value
Security		
Consumer Products 0.0%		
Central Garden & Pet Co.		
6.125%, 11/15/23	25	\$ 26,219
		\$ 26,219
Containers and Glass Products 0.9%		
Berry Global, Inc.		
6.00%, 10/15/22	25	\$ 26,125
Owens-Brockway Glass Container, Inc.		
5.875%, 8/15/23 ⁽⁹⁾	35	36,553
6.375%, 8/15/25 ⁽⁹⁾	15	16,153
Reynolds Group Issuer, Inc./Reynolds Group Issuer, LLC		
5.75%, 10/15/20	4,216	4,278,853
5.222%, (3 mo. USD LIBOR + 3.50%), 7/15/21 ⁽⁹⁾⁽¹⁰⁾	1,050	1,064,438
		\$ 5,422,122
Distribution & Wholesale 0.0%		
American Tire Distributors, Inc.		
10.25%, 3/1/22 ⁽⁹⁾	50	\$ 52,319
		\$ 52,319
Drugs 0.7%		
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC		
6.375%, 8/1/23 ⁽⁹⁾	110	\$ 110,825
Valeant Pharmaceuticals International, Inc.		
7.50%, 7/15/21 ⁽⁹⁾	50	50,438
5.625%, 12/1/21 ⁽⁹⁾	30	28,575
6.50%, 3/15/22 ⁽⁹⁾	887	925,806
7.00%, 3/15/24 ⁽⁹⁾	1,153	1,219,298
5.50%, 11/1/25 ⁽⁹⁾	1,875	1,862,109
		\$ 4,197,051
Ecological Services and Equipment 0.0%		
Clean Harbors, Inc.		
5.125%, 6/1/21	25	\$ 25,219
Covanta Holding Corp.		
5.875%, 3/1/24	25	25,125
		\$ 50,344
Electric Utilities 0.0%		
NRG Yield Operating, LLC		

5.375%, 8/15/24	20	\$	20,312
5.00%, 9/15/26	30		29,622
		\$	49,934

Electronics/Electrical 0.0%**Anixter, Inc.**

5.50%, 3/1/23	50	\$	52,313
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Infor (US), Inc.

5.75%, 8/15/20 ⁽⁹⁾	25		25,531
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6.50%, 5/15/22	50		51,375
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SS&C Technologies Holdings, Inc.

5.875%, 7/15/23	60		63,375
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\$ **192,594**

Security	Principal Amount*		Value
	(000 s omitted)		
Equipment Leasing 0.1%			
International Lease Finance Corp.			
7.125%, 9/1/18 ⁽⁹⁾	400	\$	408,561
		\$	408,561
Financial Intermediaries 0.0%			
Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.			
6.25%, 2/1/22	40	\$	40,700
JPMorgan Chase & Co.			
Series S, 6.75% to 2/1/24 ⁽¹¹⁾⁽¹²⁾	80		88,500
Navient Corp.			
5.50%, 1/15/19	110		111,892
5.00%, 10/26/20	30		30,262
		\$	271,354
Financial Services 0.0%			
Solera, LLC/Solera Finance, Inc.			
10.50%, 3/1/24 ⁽⁹⁾	15	\$	16,917
		\$	16,917
Food Products 0.1%			
Dean Foods Co.			
6.50%, 3/15/23 ⁽⁹⁾	30	\$	29,400
Iceland Bondco PLC			
4.772%, (3 mo. GBP LIBOR + 4.25%), 7/15/20 ⁽⁹⁾⁽¹⁰⁾	GBP	254	348,608
Post Holdings, Inc.			
8.00%, 7/15/25 ⁽⁹⁾	20		22,475
		\$	400,483
Food Service 0.0%			
1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.			
4.625%, 1/15/22 ⁽⁹⁾	65	\$	65,569
Yum! Brands, Inc.			
5.30%, 9/15/19	10		10,312
3.875%, 11/1/23	5		4,869
		\$	80,750
Health Care 0.9%			
Centene Corp.			
4.75%, 5/15/22	20	\$	20,438

Explanation of Responses:

CHS/Community Health Systems, Inc.		
6.25%, 3/31/23	1,650	1,509,750
Envision Healthcare Corp.		
5.625%, 7/15/22	25	25,625
6.25%, 12/1/24 ⁽⁹⁾	20	21,150
HCA Healthcare, Inc.		
6.25%, 2/15/21	90	94,950
HCA, Inc.		
6.50%, 2/15/20	20	21,100
4.75%, 5/1/23	1,200	1,224,000
5.875%, 2/15/26	25	25,938
Hologic, Inc.		
4.375%, 10/15/25 ⁽⁹⁾	30	29,362

	Principal Amount* (000 s omitted)	Value
Security		
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc.		
7.50%, 10/1/24 ⁽⁹⁾	27	\$ 29,025
RegionalCare Hospital Partners Holdings, Inc.		
8.25%, 5/1/23 ⁽⁹⁾	1,850	1,951,750
Teleflex, Inc.		
5.25%, 6/15/24	20	20,600
Tenet Healthcare Corp.		
6.00%, 10/1/20	55	57,406
4.375%, 10/1/21	675	675,000
8.125%, 4/1/22	70	73,937
6.75%, 6/15/23	10	10,038
		\$ 5,790,069
Insurance 0.0%		
Alliant Holdings Intermediate, LLC/Alliant Holdings Co-Issuer		
8.25%, 8/1/23 ⁽⁹⁾	40	\$ 41,700
Hub Holdings, LLC/Hub Holdings Finance, Inc.		
8.125%, (8.125% cash or 8.875% PIK), 7/15/19 ⁽⁹⁾⁽¹³⁾	45	45,113
Hub International, Ltd.		
7.875%, 10/1/21 ⁽⁹⁾	60	61,950
		\$ 148,763
Internet Software & Services 0.0%		
Netflix, Inc.		
5.50%, 2/15/22	45	\$ 47,025
5.875%, 2/15/25	55	58,251
Riverbed Technology, Inc.		
8.875%, 3/1/23 ⁽⁹⁾	40	37,650
		\$ 142,926
Leisure Goods/Activities/Movies 0.2%		
National CineMedia, LLC		
6.00%, 4/15/22	775	\$ 785,656
Regal Entertainment Group		
5.75%, 3/15/22	35	36,050
Royal Caribbean Cruises, Ltd.		
7.25%, 3/15/18	50	50,078
Sabre GLOB, Inc.		
5.375%, 4/15/23 ⁽⁹⁾	25	25,313
5.25%, 11/15/23 ⁽⁹⁾	40	40,500
Viking Cruises, Ltd.		
6.25%, 5/15/25 ⁽⁹⁾	45	45,900

Explanation of Responses:

		\$	983,497
Lodging and Casinos 0.1%			
ESH Hospitality, Inc.			
5.25%, 5/1/25 ⁽⁹⁾	35	\$	35,000
GLP Capital, L.P./GLP Financing II, Inc.			
4.875%, 11/1/20	75		77,250
MGM Growth Properties Operating Partnership, L.P./MGP Finance Co-Issuer, Inc.			
5.625%, 5/1/24	15		15,593
MGM Resorts International			
6.625%, 12/15/21	90		97,474

Security	Principal Amount* (000 s omitted)	Value
7.75%, 3/15/22	25	\$ 27,938
6.00%, 3/15/23	20	21,325
RHP Hotel Properties, L.P./RHP Finance Corp.		
5.00%, 4/15/23	30	30,300
Tunica-Biloxi Gaming Authority		
3.78%, 6/15/20 ⁽⁹⁾	457	125,634
		\$ 430,514
Nonferrous Metals/Minerals 0.0%		
Eldorado Gold Corp.		
6.125%, 12/15/20 ⁽⁹⁾	120	\$ 117,000
Imperial Metals Corp.		
7.00%, 3/15/19 ⁽⁹⁾	25	23,625
New Gold, Inc.		
6.25%, 11/15/22 ⁽⁹⁾	70	72,100
		\$ 212,725
Oil and Gas 0.3%		
Andeavor Logistics, L.P./Tesoro Logistics Finance Corp.		
6.25%, 10/15/22	13	\$ 13,634
Antero Resources Corp.		
5.375%, 11/1/21	100	102,625
5.625%, 6/1/23	5	5,150
Canbriam Energy, Inc.		
9.75%, 11/15/19 ⁽⁹⁾	30	30,750
CITGO Petroleum Corp.		
6.25%, 8/15/22 ⁽⁹⁾	775	779,844
CVR Refining, LLC/Coffeyville Finance, Inc.		
6.50%, 11/1/22	130	133,737
Energy Transfer Equity, L.P.		
5.875%, 1/15/24	35	37,187
Gulfport Energy Corp.		
6.625%, 5/1/23	35	36,138
Matador Resources Co.		
6.875%, 4/15/23	40	41,900
Newfield Exploration Co.		
5.625%, 7/1/24	130	137,475
Parsley Energy, LLC/Parsley Finance Corp.		
5.25%, 8/15/25 ⁽⁹⁾	15	14,850
PBF Logistics, L.P./PBF Logistics Finance Corp.		
6.875%, 5/15/23	50	51,437
RSP Permian, Inc.		
6.625%, 10/1/22	85	88,825
Seven Generations Energy, Ltd.		

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6.75%, 5/1/23 ⁽⁹⁾	65	67,762
6.875%, 6/30/23 ⁽⁹⁾	30	31,350
SM Energy Co.		
6.50%, 1/1/23	90	90,450
Williams Cos., Inc. (The)		
4.55%, 6/24/24	5	5,063
		\$ 1,668,177

Security	Principal Amount*		Value
Publishing 0.0%	(000 s omitted)		
MHGE Parent, LLC/MHGE Parent Finance, Inc.			
8.50%, (8.50% cash or 9.25% PIK), 8/1/19 ⁽⁹⁾⁽¹³⁾	9	\$	9,000
Tribune Media Co.			
5.875%, 7/15/22	35		35,875
		\$	44,875
Radio and Television 0.2%			
Clear Channel Worldwide Holdings, Inc.			
Series A, 6.50%, 11/15/22	50	\$	51,525
Series B, 6.50%, 11/15/22	100		103,250
iHeartCommunications, Inc.			
9.00%, 12/15/19	953		769,547
Nielsen Co. Luxembourg S.a.r.l. (The)			
5.50%, 10/1/21 ⁽⁹⁾	35		35,875
Sirius XM Radio, Inc.			
6.00%, 7/15/24 ⁽⁹⁾	95		99,750
Univision Communications, Inc.			
6.75%, 9/15/22 ⁽⁹⁾	270		279,788
		\$	1,339,735
Retailers (Except Food and Drug) 0.2%			
Dollar Tree, Inc.			
5.75%, 3/1/23	110	\$	114,606
Fresh Market, Inc. (The)			
9.75%, 5/1/23 ⁽⁹⁾	1,300		887,250
Hot Topic, Inc.			
9.25%, 6/15/21 ⁽⁹⁾	25		24,875
L Brands, Inc.			
6.875%, 11/1/35	15		15,052
Murphy Oil USA, Inc.			
6.00%, 8/15/23	140		145,250
Party City Holdings, Inc.			
6.125%, 8/15/23 ⁽⁹⁾	60		61,575
Vista Outdoor, Inc.			
5.875%, 10/1/23	30		29,812
		\$	1,278,420
Road & Rail 0.0%			
Watco Cos., LLC/Watco Finance Corp.			
6.375%, 4/1/23 ⁽⁹⁾	45	\$	46,406
		\$	46,406

Software and Services 0.0%

IHS Markit, Ltd.			
5.00%, 11/1/22 ⁽⁹⁾	60	\$	62,400
Infor Software Parent, LLC/Infor Software Parent, Inc.			
7.125%, (7.125% cash or 7.875% PIK), 5/1/21 ⁽⁹⁾⁽¹³⁾	60		61,275
		\$	123,675

Surface Transport 0.0%

Hertz Corp. (The)			
6.25%, 10/15/22	45	\$	42,849

Security	Principal Amount*	Value
	(000 s omitted)	
XPO Logistics, Inc.		
6.50%, 6/15/22 ⁽⁹⁾	75	\$ 78,225
		\$ 121,074
Telecommunications 0.4%		
CenturyLink, Inc.		
6.75%, 12/1/23	40	\$ 39,600
CommScope Technologies, LLC		
6.00%, 6/15/25 ⁽⁹⁾	50	51,890
5.00%, 3/15/27 ⁽⁹⁾	5	4,888
Frontier Communications Corp.		
6.25%, 9/15/21	20	17,185
10.50%, 9/15/22	15	12,844
7.625%, 4/15/24	30	19,050
6.875%, 1/15/25	50	30,750
Intelsat Jackson Holdings S.A.		
7.25%, 10/15/20	85	79,581
7.50%, 4/1/21	10	9,131
5.50%, 8/1/23	35	29,050
Level 3 Financing, Inc.		
5.375%, 1/15/24	25	24,938
Sprint Communications, Inc.		
7.00%, 8/15/20	510	534,862
6.00%, 11/15/22	5	4,940
Sprint Corp.		
7.25%, 9/15/21	230	240,637
7.875%, 9/15/23	260	269,750
7.625%, 2/15/25	35	35,088
T-Mobile USA, Inc.		
6.375%, 3/1/25	35	37,012
6.50%, 1/15/26	110	118,250
Wind Tre SpA		
2.75%, (3 mo. EURIBOR + 2.75%), 1/20/24 ⁽⁹⁾⁽¹⁰⁾	EUR 650	732,748
		\$ 2,292,194
Utilities 0.2%		
AES Corp. (The)		
5.50%, 3/15/24	20	\$ 20,525
Calpine Corp.		
5.25%, 6/1/26 ⁽⁹⁾	1,150	1,119,812
Dynegy, Inc.		
7.375%, 11/1/22	20	21,125
7.625%, 11/1/24	35	37,800
8.125%, 1/30/26 ⁽⁹⁾	25	27,469

	\$ 1,226,731
Total Corporate Bonds & Notes (identified cost \$33,279,039)	\$ 32,603,488

Asset-Backed Securities 4.3%

Security	Principal Amount (000 s omitted)	Value
ALM Loan Funding, Ltd.		
Series 2015-16A, Class D, 7.072%, (3 mo. USD LIBOR + 5.35%), 7/15/27 ⁽⁹⁾⁽¹⁰⁾	\$ 1,000	\$ 1,005,483
Apidos CLO XVII		
Series 2014-17A, Class C, 5.031%, (3 mo. USD LIBOR + 3.30%), 4/17/26 ⁽⁹⁾⁽¹⁰⁾	1,000	1,003,451
Apidos CLO XXI		
Series 2015-21A, Class D, 7.284%, (3 mo. USD LIBOR + 5.55%), 7/18/27 ⁽⁹⁾⁽¹⁰⁾	1,000	1,007,289
Ares CLO, Ltd.		
Series 2014-32A, Class D, 7.539%, (3 mo. USD LIBOR + 5.70%), 11/15/25 ⁽⁹⁾⁽¹⁰⁾	2,000	2,007,538
Series 2015-2A, Class E2, 6.96%, (3 mo. USD LIBOR + 5.20%), 7/29/26 ⁽⁹⁾⁽¹⁰⁾	1,000	1,002,501
Birchwood Park CLO, Ltd.		
Series 2014-1A, Class E1, 6.82%, (3 mo. USD LIBOR + 5.10%), 7/15/26 ⁽⁹⁾⁽¹⁰⁾	525	524,285
Carlyle Global Market Strategies CLO, Ltd.		
Series 2012-3A, Class DR, 9.172%, (3 mo. USD LIBOR + 7.45%), 10/14/28 ⁽⁹⁾⁽¹⁰⁾	1,200	1,227,996
Series 2014-4A, Class E, 6.922%, (3 mo. USD LIBOR + 5.20%), 10/15/26 ⁽⁹⁾⁽¹⁰⁾	2,000	2,012,879
Series 2015-5A, Class D, 7.845%, (3 mo. USD LIBOR + 6.10%), 1/20/28 ⁽⁹⁾⁽¹⁰⁾	500	510,867
Cent CLO, L.P.		
Series 2014-22A, Class D, 7.094%, (3 mo. USD LIBOR + 5.30%), 11/7/26 ⁽⁹⁾⁽¹⁰⁾	1,000	1,002,143
Cumberland Park CLO, Ltd.		
Series 2015-2A, Class E, 6.745%, (3 mo. USD LIBOR + 5.00%), 7/20/26 ⁽⁹⁾⁽¹⁰⁾	2,025	2,026,605
Dryden XL Senior Loan Fund		
Series 2015-40A, Class E, 7.789%, (3 mo. USD LIBOR + 5.95%), 8/15/28 ⁽⁹⁾⁽¹⁰⁾	1,000	1,004,815
Galaxy CLO, Ltd.		
Series 2015-21A, Class E1, 7.345%, (3 mo. USD LIBOR + 5.60%), 1/20/28 ⁽⁹⁾⁽¹⁰⁾	1,000	1,000,166
Series 2015-21A, Class ER, 6.995%, (3 mo. USD LIBOR + 5.25%), 4/20/31 ⁽⁹⁾⁽¹⁴⁾	1,000	1,000,000
Golub Capital Partners CLO, Ltd.		
Series 2015-23A, Class ER, 7.176%, (3 mo. USD LIBOR + 5.75%), 1/20/31 ⁽⁹⁾⁽¹⁰⁾	1,200	1,207,680
Oak Hill Credit Partners VIII, Ltd.		
	500	502,535

Series 2013-8A, Class D, 5.245%, (3 mo. USD LIBOR + 3.50%),
4/20/25⁽⁹⁾⁽¹⁰⁾

Oak Hill Credit Partners XI, Ltd.

Series 2015-11A, Class E, 8.445%, (3 mo. USD LIBOR + 6.70%),
10/20/28⁽⁹⁾⁽¹⁰⁾

1,000 1,021,198

Octagon Investment Partners XXIII, Ltd.

Series 2015-1A, Class E2, 8.222%, (3 mo. USD LIBOR + 6.50%),
7/15/27⁽⁹⁾⁽¹⁰⁾

2,000 2,020,755

Palmer Square CLO, Ltd.

Series 2015-2A, Class DR, 8.245%, (3 mo. USD LIBOR + 6.50%),
7/20/30⁽⁹⁾⁽¹⁰⁾

1,200 1,220,196

Recette CLO, LLC

Series 2015-1A, Class E, 7.445%, (3 mo. USD LIBOR + 5.70%),
10/20/27⁽⁹⁾⁽¹⁰⁾

1,000 1,012,730

Voya CLO, Ltd.

Series 2013-1A, Class DR, 8.202%, (3 mo. USD LIBOR + 6.48%),
10/15/30⁽⁹⁾⁽¹⁰⁾

2,000 2,039,881

Westcott Park CLO, Ltd.

Series 2016-1A, Class E, 8.945%, (3 mo. USD LIBOR + 7.20%),
7/20/28⁽⁹⁾⁽¹⁰⁾

1,600 1,672,802

Total Asset-Backed Securities
(identified cost \$25,444,407)

\$ 27,033,795

Common Stocks 2.2%

Security	Shares	Value
Aerospace and Defense 0.1%		
IAP Global Services, LLC ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	58	\$ 625,849
		\$ 625,849
Automotive 0.1%		
Dayco Products, LLC ⁽¹⁵⁾⁽¹⁶⁾	20,780	\$ 737,690
		\$ 737,690
Business Equipment and Services 0.7%		
Education Management Corp. ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	3,569,737	\$ 0
RCS Capital Corp. ⁽¹⁵⁾⁽¹⁶⁾	63,815	4,467,050
		\$ 4,467,050
Electronics/Electrical 0.1%		
Answers Corp. ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	96,908	\$ 801,429
		\$ 801,429
Health Care 0.0%		
New Millennium Holdco, Inc. ⁽¹⁵⁾⁽¹⁶⁾	68,551	\$ 11,311
		\$ 11,311
Lodging and Casinos 0.0%		
Caesars Entertainment Corp. ⁽¹⁵⁾⁽¹⁶⁾	10,084	\$ 128,067
		\$ 128,067
Nonferrous Metals/Minerals 0.0%		
ASP United/GHX Holding, LLC ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	707	\$ 0
		\$ 0
Oil and Gas 0.6%		
AFG Holdings, Inc. ⁽¹⁵⁾⁽¹⁶⁾	60,086	\$ 2,463,526
Nine Point Energy Holdings, Inc. ⁽³⁾⁽¹⁵⁾⁽¹⁷⁾	646	4,767
Paragon Offshore Finance Company, Class A ⁽¹⁵⁾⁽¹⁶⁾	1,707	2,347
Paragon Offshore Finance Company, Class B ⁽¹⁵⁾⁽¹⁶⁾	854	27,969
Paragon Offshore, Ltd. ⁽¹⁵⁾⁽¹⁶⁾	1,707	60,599
Samson Resources II, LLC, Class A ⁽¹⁵⁾⁽¹⁶⁾	46,484	1,022,648
Southcross Holdings Group, LLC ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	67	0
Southcross Holdings L.P., Class A ⁽¹⁵⁾⁽¹⁶⁾	67	26,800

Explanation of Responses:

		\$	3,608,656
Publishing 0.6%			
ION Media Networks, Inc. ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	4,429	\$	3,084,134
MediaNews Group, Inc. ⁽¹⁵⁾⁽¹⁶⁾	29,104		465,665
		\$	3,549,799
Total Common Stocks			
(identified cost \$5,692,842)			
		\$	13,929,851

Convertible Preferred Stocks 0.0%

Security	Shares		Value
Business Equipment and Services 0.0%			
Education Management Corp., Series A-1, 7.50% ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	3,972	\$	0
		\$	0

Security	Shares	Value	
Oil and Gas 0.0%			
Nine Point Energy Holdings, Inc., Series A, 12.00% ⁽³⁾⁽¹⁵⁾⁽¹⁷⁾	14	\$	20,552
		\$	20,552

Total Convertible Preferred Stocks
(identified cost \$294,330) \$ 20,552

Closed-End Funds 2.0%

Security	Shares	Value	
BlackRock Floating Rate Income Strategies Fund, Inc.	111,292	\$	1,613,734
Invesco Senior Income Trust	538,147		2,367,847
Nuveen Credit Strategies Income Fund	406,731		3,290,454
Nuveen Floating Rate Income Fund	164,907		1,817,275
Nuveen Floating Rate Income Opportunity Fund	115,017		1,292,791
Voya Prime Rate Trust	441,753		2,283,863

Total Closed-End Funds
(identified cost \$13,551,541) \$ 12,665,964

Miscellaneous 0.0%

Security	Principal Amount	Value	
Telecommunications 0.0%			
Avaya, Inc., Escrow Certificates ⁽³⁾⁽¹⁵⁾	\$ 25,000	\$	0

Total Miscellaneous
(identified cost \$0) \$ 0

Short-Term Investments 1.0%

Description	Units	Value	
Eaton Vance Cash Reserves Fund, LLC, 1.67% ⁽¹⁸⁾	5,983,842	\$	5,983,842

Total Short-Term Investments
(identified cost \$5,983,659) \$ 5,983,842

\$ 970,150,094

Total Investments	155.4%	
(identified cost \$966,167,010)		
Less Unfunded Loan Commitments	(0.1)%	\$ (384,679)
Net Investments	155.3%	
(identified cost \$965,782,331)		\$ 969,765,415
Notes Payable	(39.9)%	\$ (249,000,000)

	Value
Variable Rate Term Preferred Shares, at Liquidation Value (net of unamortized deferred debt issuance costs) (12.8)%	\$ (79,757,265)
Other Assets, Less Liabilities (2.6)%	\$ (16,749,557)
Net Assets Applicable to Common Shares 100.0%	\$ 624,258,593

The percentage shown for each investment category in the Portfolio of Investments is based on net assets applicable to common shares.

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. Senior Loans typically have rates of interest which are redetermined periodically by reference to a base lending rate, plus a spread. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate). Base lending rates may be subject to a floor, or minimum rate.
- (2) Unfunded or partially unfunded loan commitments. The Trust may enter into certain loan agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower's discretion. The stated interest rate reflects the weighted average of the reference rate and spread for the funded portion and the commitment fees on the portion of the loan that is unfunded.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) The stated interest rate represents the weighted average interest rate at February 28, 2018 of contracts within the senior loan facility. Interest rates on contracts are primarily redetermined either weekly, monthly or quarterly by reference to the indicated base lending rate and spread and the reset period.
- (5) This Senior Loan will settle after February 28, 2018, at which time the interest rate will be determined.
- (6) Issuer is in default with respect to interest and/or principal payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.

- (7) Fixed-rate loan.
- (8) Amount is less than 0.05%.
- (9) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At February 28, 2018, the aggregate value of these securities is \$43,322,104 or 6.9% of the Trust's net assets applicable to common shares.
- (10) Variable rate security. The stated interest rate represents the rate in effect at February 28, 2018.
- (11) Security converts to floating rate after the indicated fixed-rate coupon period.
- (12) Perpetual security with no stated maturity date but may be subject to calls by the issuer.
- (13) Represents a payment-in-kind security which may pay interest in additional principal at the issuer's discretion.
- (14) When-issued security.
- (15) Non-income producing security.
- (16) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (17) Restricted security.
- (18) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of February 28, 2018. Net income from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended February 28, 2018 was \$127,484.

Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation	Unrealized (Depreciation)
USD		Goldman Sachs International	3/29/18	\$	\$ (315,533)
USD	EUR	12,407,718			
14,853,465		Goldman Sachs International	4/30/18	237,258	
13,904,044	EUR	11,152,446			
431,842	EUR	350,000	4/30/18	2,934	
1,425,379	EUR	1,138,450	4/30/18	30,264	
1,964,214	EUR	1,575,000	4/30/18	34,127	
USD		JPMorgan Chase Bank, N.A.	4/30/18	6,652	
1,120,828	EUR	909,196			
USD		State Street Bank and Trust Company	4/30/18	29,378	
1,153,041	GBP	814,011			
1,938,113	CAD	2,467,305	5/31/18	12,171	
USD		State Street Bank and Trust Company	5/31/18	114,889	
11,969,170	EUR	9,651,856			
				\$ 467,673	\$ (315,533)

Abbreviations:

- DIP - Debtor in Possession
EURIBOR - Euro Interbank Offered Rate
LIBOR - London Interbank Offered Rate
PIK - Payment In Kind

Currency Abbreviations:

- CAD - Canadian Dollar
EUR - Euro
GBP - British Pound Sterling
USD - United States Dollar

At February 28, 2018, the Trust had sufficient cash and/or securities to cover commitments under open derivative contracts.

The Trust is subject to foreign exchange risk in the normal course of pursuing its investment objective. Because the Trust holds foreign currency denominated investments, the value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Trust enters into forward foreign currency exchange contracts.

At February 28, 2018, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$467,673 and \$315,533, respectively.

Restricted Securities

At February 28, 2018, the Trust owned the following securities (representing less than 0.01% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Description	Date of		Shares	Cost		Value
	Acquisition					
Common Stocks						
Nine Point Energy Holdings, Inc.	7/15/14, 10/21/14		646	\$	34,722	\$ 4,767
Convertible Preferred Stocks						
Nine Point Energy Holdings, Inc., Series A, 12.00%	5/26/17		14	\$	14,000	\$ 20,552
Total Restricted Securities				\$	48,722	\$ 25,319

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At February 28, 2018, the hierarchy of inputs used in valuing the Trust's investments and open derivative instruments, which are carried at value, were as follows:

Asset Description	Level 1	Level 2	Level 3*	Total
Senior Floating-Rate Loans (Less Unfunded Loan Commitments)	\$	\$ 874,541,352	\$ 2,986,571	\$ 877,527,923
Corporate Bonds & Notes		32,603,488		32,603,488
Asset-Backed Securities		27,033,795		27,033,795
Common Stocks	128,067	9,285,605	4,516,179	13,929,851
Convertible Preferred Stocks			20,552	20,552
Closed-End Funds	12,665,964			12,665,964

Miscellaneous			0		0
Short-Term Investments		5,983,842			5,983,842
Total Investments	\$ 12,794,031	\$ 949,448,082	\$ 7,523,302	\$ 969,765,415	
Forward Foreign Currency Exchange Contracts	\$	\$ 467,673	\$	\$	467,673
Total	\$ 12,794,031	\$ 949,915,755	\$ 7,523,302	\$ 970,233,088	
Liability Description					
Forward Foreign Currency Exchange Contracts	\$	\$ (315,533)	\$	\$	(315,533)
Total	\$	\$ (315,533)	\$	\$	(315,533)

* None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Trust. Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended February 28, 2018 is not presented. At February 28, 2018, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

For information on the Trust's policy regarding the valuation of investments and other significant accounting policies, please refer to the Trust's most recent financial statements included in its semiannual or annual report to shareholders.

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant's internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant's internal control over financial reporting.

Item 3. Exhibits

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act is attached hereto.

Signatures

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Eaton Vance Floating-Rate Income Trust

By: /s/ Payson F. Swaffield
Payson F. Swaffield
President

Date: April 26, 2018

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Payson F. Swaffield
Payson F. Swaffield
President

Date: April 26, 2018

By: /s/ James F. Kirchner
James F. Kirchner
Treasurer

Date: April 26, 2018